Economics Letters 30 (1989) 389–391
North-Holland

AUTHOR INDEX

Abdou, J. and J.-F. Mertens, Correlated effectivity functions 97
Adkins, Lee C. and R. Carter Hill, Risk characteristics of a Stein-like estimator for the probit regression model 19
Ambler, Steve and Louis Phaneuf, Accommodation, price flexibility and fluctuations 185
Ardeni, Pier Giorgio and Diego Lubian, Purchasing power parity during the 1920s 357

Betts, Julian R., Two exact, non-arbitrary and general methods of decomposing temporal change 151
Bramley, Donald G., Phanindra V. Wunnava and Michael D. Robinson, A note on union-non-union benefit differentials and size of establishment 85

Choudhury, S.A., *see* M.N. Islam 351
Christie, Virginia and Paul Miller, Attitudes towards unions and union membership 263
Clarke, J.A., *see* D.E.A. Giles 201
Cocco, Flavio and Andreas Fischer, Are announcement effects time dependent? 157

Datta, R.C., *see* M.J.M. Rao 373, 379
Diamantaras, Dimitrios and William Thomson, A refinement and extension of the no-envy concept 103
Dinh, K.T., *see* J.H. Herbert 207

Färe, Rolf and Dominique Njinkeu, Computing returns to scale under alternative models 55
Fershtman, Chaim, Fixed rules and decision rules: Time consistency and subgame perfection 191
Fields, M.A., *see* T.E. Hall 323
Fields, T.W., *see* T.E. Hall 323
Fischer, A., *see* F. Cocco 157

Gabriel, Paul E. and Susanne Schmitz, The effect of occupational segregation on the relative earnings of black males 77
Gaudry, Marc and Richard Laferrière, The Box–Cox transformation: Power invariance and a new interpretation 27
Gelles, Gregory M. and Douglas W. Mitchell, An approximation theorem for the polynomial inverse lag 129
Giles, David E.A. and Judith A. Clarke, Preliminary-test estimation of the scale parameter in a misspecified regression model 201
Gönül, Füsun F., Comparison of hazard functions with duration dependence and stayer–mover structure with an application to divorce 31
Guerard, Jr., John, Mergers, stock prices, and industrial production: Further evidence 161

Hall, Thomas E., T. Windsor Fields and M. Andrew Fields, On allocating the variance of output growth to trend and cycle components 323
Harrington, Jr., Joseph E., The advantageous nature of risk aversion in a three-player bargaining game where acceptance of a proposal requires a simple majority 195
Hendrikse, George and Hans Peters, A note on partial vertical integration 249
Hénocq, Christophe and Hubert Kempf, Quasi-rational expectations 93
Herbert, John H. and Khoan T. Dinh, A note on bias from proxy variables with systematic errors 207
Hill, R.C., *see* L.C. Adkins 19
Hoel, Michael, Efficiency wages and local versus central wage bargaining 175
Holmes, James M. and Patricia A. Hutton, 'Optimal' model selection when the true relationship is weak and occurs with a delay 333
Hutten, P.A., *see* J.M. Holmes 333

0165-1765/89/$3.50 © 1989, Elsevier Science Publishers B.V. (North-Holland)

Islam, Muhammed, N. and Saud A. Choudhury, The flypaper effect and the revenue impact of grants-in-aid 351

Kalirajan, K.P., A test for heteroscedasticity and non-normality of regression residuals: A practical approach 133
Karfakis, Costas and Demetrios Moschos, Testing for long run purchasing power parity: A time series analysis for the Greek drachma 245
Kato, Takao, Specific and general training in the theory of labor turnover 259
Kempf, H., *see* C. Hénocq 93
Kim, Youngsoo, The role of consensus and disagreement in portfolio adjustment: A trading volume approach 71
Kimball, Miles S., The effect of demand uncertainty on a precommitted monopoly price 1
Kompas, Tom and Brenda Spotton, A note on rational speculative bubbles 327
Krämer, W., On the robustness of the *F*-test to autocorrelation among disturbances 37

Laferrière, R., *see* M. Gaudry 27
Laffont, Jean-Jacques and Eric Maskin, Rational expectations with imperfect competition: A Bertrand–Edgeworth example 269
Lockwood, Ben and Jonathan Thomas, Asymptotic efficiency in principal–agent models with hidden information 297
Lubian, D., *see* P.G. Ardeni 357

Makhija, Anil K. and Michael H. Spiro, Determinants of earned rates of return on equity of U.S. electric utilities, 1976–1984 367
Marchi, Ezio, Interchangeability of equilibrium points in extensive games with complete information 303
Mariotti, Marco, Being identical, behaving differently: A theorem on technological diffusion 275
Martínez-Giralt, Xavier, On brand proliferation with vertical differentiation 279
Maskin, E., *see* J.-J. Laffont 269
McKee, Michael, Intra-experimental income effects and risk aversion 109
Mertens, J.-F., *see* J. Abdou 97
Miller, P., *see* V. Christie 263
Millller, Stephen M., Money demand instability: has it ended? 345
Mills, Terence C., Four paradoxes in U.K. GDP 287
Mitchell, D.W., *see* G.M. Gelles 129
Moschos, D., *see* C. Karfakis 245
Mukherji, Anjan, Quasi-concave optimisation: Sufficient conditions for a maximum 341

Neary, Peter J., Immigration and real wages 171
Njinkeu, D., *see* R. Färe 55

O'Rourke, Kevin, Tariffs and the current account with short-run capital specificity 67

Peel, D.A., On testing the properties of directly obtained expectations data 137
Pemberton, James, Union responses to changes in non-labour input prices 181
Pesaran, M.H. and R.G. Pierse, A proof of the asymptotic validity of a test for perfect aggregation 41
Peters, H., *see* G. Hendrikse 249
Phaneuf, L., *see* S. Ambler 185
Pierse, R.G., *see* M.H. Pesaran 41

Ram, Rati and David D. Ramsey, Government capital and private output in the United States: Additional evidence 223
Ramsey, D.D., *see* R. Ram 223
Rao, M.J. Manohar and Ramesh C. Datta, Rates of return in the Indian private sector 373
Rao, M.J. Manohar and Ramesh C. Datta, The screening hypothesis and the marginal productivity theory 379
Robinson, M.D., *see* D.G. Bramley 85
Russell, Thomas, On 'Maxwell's laws' of individual behaviour 307

Schmitz, S., *see* P.E. Gabriel 77
Scotchmer, Suzanne, Equivalent variation with uncertain prices 117
Sephton, Peter S., Anticipated monetary policy in Canada: Some new evidence 11

391

Shams, M., Money-velocity causality detection: Evidence from some developing countries 227
Shieh, Yeung-Nan, The Beckmann–Zipf effect and plant location under uniform pricing 89
Siklos, Pierre L., Unit root behavior in velocity: Cross-country tests using recursive estimation 231
Silber, Jacques G., On the measurement of employment segregation 237
Simon, Carl P., Some fine-tuning for dominant diagonal matrices 217
Spiller, Pablo T., A note on pricing of hub-and-spoke networks 165
Spiro, M.H., *see* A.K. Makhija 367
Spotton, B., *see* T. Kompas 327
Srinivasan, P.V., Redistributive impact of 'optimal' commodity taxes: Evidence from Indian data 385
Svensson, Lars E.O., Portfolio choice with non-expected utility in continuous time 313
Szidarovszky, Ferenc, On non-negative solvability of nonlinear input–output systems 319

Taylor, Larry W., An application of extended rational approximants to White's information matrix test 49
Thomas, J., *see* B. Lockwood 297
Thomson, W., *see* D. Diamantaras 103
Thursby, Jerry G., Expected MSE of errors-in-variables and omitted variables models 211
Trenkler, G., *see* P. Wijekoon 141
Trockel, Walter, Classification of budget-invariant monotonic preferences 7

Waller, Christopher, J., Efficiency wages, wage indexation and macroeconomic stabilization 125
Wang, Susheng, Trade balance and exchange rate with the PPP theory 363
Werden, Gregory J. and Michael A. Williams, Can the concentration-collusion hypothesis be refuted empirically? 253
Wijekoon, P. and G. Trenkler, Mean square error matrix superiority of estimators under linear restrictions and misspecification 141
Williams, M.A., *see* G.J. Werden 253
Wong, Kie Ann, The firm size effect on stock returns in a developing stock market 61
Wunnava, P.V., *see* D.G. Bramley 85

Yoon, Y.J., Technological change and embodiment hypothesis 119

Zupan, Mark A., A cross-institutional comparison of the extent to which political representatives' voting behavior reflects constituents' preferences 291

Economics Letters 30 (1989) 393–395
North-Holland

CATEGORY INDEX

General Economics; Theory; History Systems

Hénocq, Christophe and Kempf, Quasi-rational expectations (021) 93
Kimball, Miles S., The effect of demand uncertainty on a precommitted monopoly price (022) 1
Laffont, Jean-Jacques and Eric Maskin, Rational expectations with imperfect competition: A Bertrand–Edgeworth example (022) 269
Mariotti, Marco, Being identical, behaving differently: A theorem on technological diffusion (022) 275
Martínez-Giralt, Xavier, On brand proliferation with vertical differentiation (022) 279
Trockel, Walter, Classification of budget-invariant monotonic preferences (022) 7
Ambler, Steve and Louis Phaneuf, Accomodation, price flexibility and fluctuations (023) 185
Mills, Terence, C., Four paradoxes in U.K. GDP (023) 287
Zupan, Mark A., A cross-institutional comparison of the extent to which political representatives' voting behavior reflects constituents' preferences (024) 291
Fershtman, Chaim, Fixed rules and decision rules: Time consistency and subgame perfection (025) 191
Abdou, J. and J.-F. Mertens, Correlated effectivity functions (026) 97
Diamantaras, Dimitrios and William Thomson, A refinement and extension of the no-envy concept (026) 103
Harrington, Jr., Joseph E., The advantageous nature of risk aversion in a three-player bargaining game where acceptance of a proposal requires a simple majority (026) 195
Lockwood, Ben and Jonathan Thomas, Asymptotic efficiency in principal–agent models with hidden information (026) 297
Marchi, Ezio, Interchangeability of equilibrium points in extensive games with complete information (026) 303
McKee, Michael, Intra-experimental income effects and risk aversion (026) 109
Russell, Thomas, On 'Maxwell's laws' of individual behaviour (026) 307
Scotchmer, Suzanne, Equivalent variation with uncertain prices (026) 117
Svensson, Lars E.O., Portfolio choice with non-expected utility in continuous time (026) 313
Szidarovszky, Ferenc, On non-negative solvability of nonlinear input–output systems (026) 319

Economic Growth; Development; Planning; Fluctuations

Yoon, Y.J., Technological change and embodiment hypothesis (111) 119
Hall, Thomas E., T. Windsor Fields and M. Andrew Fields, On allocating the variance of output growth to trend and cycle components (131) 323
Kompas, Tom and Brenda Spotton, A note on rational speculative bubbles (131) 327
Sephton, Peter S., Anticipated monetary policy in Canada: Some new evidence (131) 11
Waller, Christopher J., Efficiency wages, wage indexation and macroeconomic stabilization (134) 125

Quantitative Economic Methods and Data

Adkins, Lee C. and R. Carter Hill, Risk characteristics of a Stein–like estimator for the probit regression model (211) 19
Gaudry, Marc and Richard Laferrière, The Box–Cox transformation: Power invariance and a new interpretation (211) 27
Gelles, Gregory M. and Douglas W. Mitchell, An approximation theorem for the polynomial inverse lag (211) 129
Giles, David E.A. and Judith A. Clarke, Preliminary-test estimation of the scale parameter in a misspecified regression model (211) 201

0165-1765/89/$3.50 © 1989, Elsevier Science Publishers B.V. (North-Holland)

Gönül, Füsun F., Comparison of hazard functions with duration dependence and stayer–mover structure with an application to divorce (211) 31
Herbert, John H. and Khoan T. Dinh, A note on bias from proxy variables with systematic errors (211) 207
Holmes, James M. and Patricia A. Hutton, 'Optimal' model selection when the true relationship is weak and occurs with a delay (211) 333
Kalirajan, K.P., A test for heteroscedasticity and non-normality of regression residuals: A practical approach (211) 133
Krämer, W., On the robustness of the *F*-test to autocorrelation among disturbances 37
Peel, D.A., On testing the properties of directly obtained expectations data (211) 137
Pesaran, M.H. and R.G. Pierse, A proof of the asymptotic validity of a test for perfect aggregation (211) 41
Taylor, Larry W., An application of extended rational approximants to White's information matrix test (211) 49
Thursby, Jerry G., Expected MSE of errors-in-variables and omitted variables models (211) 211
Wijekoon, P. and G. Trenkler, Mean square error matrix superiority of estimators under linear restrictions and misspecification (211) 141
Betts, Julian R., Two exact, non-arbitrary and general methods of decomposing temporal change (212) 151
Färe, Rolf and Dominique Njinkeu, Computing returns to scale under alternative models (212) 55
Mukherji, Anjan, Quasi-concave optimisation: Sufficient conditions for a maximum (212) 341
Simon, Carl P., Some fine-tuning for dominant diagonal matrices (212) 217
Ram, Rati and David D. Ramsey, Government capital and private output in the United States: Additional evidence (226) 223

Domestic Monetary and Fiscal Theory and Institutions

Miller, Stephen M., Money demand instability: has it ended? (311) 345
Shams, M., Money-velocity causality detection: Evidence from some developing countries (311) 227
Siklos, Pierre L., Unit root behavior in velocity: Cross-country tests using recursive estimation (311) 231
Cocco, Flavio and Andreas Fischer, Are announcement effects time dependent? (312) 157
Wong, Kie Ann, The firm size effect on stock returns in a developing stock market (313) 61
Islam, Muhammed N. and Saud A. Choudhury, The flypaper effect and the revenue impact of grants-in-aid (321) 351

International Economics

Silber, Jacques G., On the measurement of employment segregation (411) 237
Ardeni, Pier Giorgio and Diego Lubian, Purchasing power parity during the 1920s (431) 357
Karfakis, Costas and Demetrios Moschos, Testing for long run purchasing power parity: A time series analysis for the Greek drachma (431) 245
Wang, Susheng, Trade balance and exchange rate with the PPP theory (431) 363
O'Rourke, Kevin, Tariffs and the current account with short-run capital specificity (441) 67

Administration; Business Finance; Marketing; Accounting

Kim, Youngsoo, The role of consensus and disagreement in portfolio adjustment: A trading volume approach (521) 71
Guerard, Jr., John, Mergers, stock prices, and industrial production: Further evidence (522) 161
Hendrikse, George and Hans Peters, A note on partial vertical integration (611) 249

Industrial Organization; Technological Change; Industry Studies

Werden, Gregory J. and Michael A. Williams, Can the concentration–collusion hypothesis be refuted empirically? (612) 253
Makhija, Anil K. and Michael H. Spiro, Determinants of earned rates of return on equity of U.S. electric utilities, 1976–1984 (613) 367
Spiller, Pablo T., A note on pricing of hub-and-spoke networks (615) 165

Manpower; Labor; Population

Kato, Takao, Specific and general training in the theory of labor turnover (821) 259
Rao, M.J. Manohar and Ramesh C. Datta, Rates of return in the Indian private sector (821) 373
Rao, M.J. Manohar and Ramesh C. Datta, The screening hypothesis and the marginal productivity theory (821) 379
Neary, Peter J., Immigration and real wages (823) 171
Gabriel, Paul E. and Susanne Schmitz, The effect of occupational segregation on the relative earnings of black males (824) 77
Bramley, Donald G., Phanindra V. Wunnava and Michael D. Robinson, A note on union–non-union benefit differentials and size of establishment (831) 85
Christie, Virginia and Paul Miller, Attitudes towards unions and union membership (831) 263
Hoel, Michael, Efficiency wages and local versus central wage bargaining (831) 175
Pemberton, James, Union responses to changes in non-labour input prices (831) 181

Welfare Programs; Consumer Economics; Urban and Regional Economics

Srinivasan, P.V., Redistributive impact of 'optimal' commodity taxes: Evidence from Indian data (914) 385
Shieh, Yeung-Nan, The Beckmann–Zipf effect and plant location under uniform pricing (940) 89